

Bank name: KBC

General Bank Data				
Section 1 - General Information		GSIB	Response	
a. General information provided by the relevant supervisory authority:				
(1) Country code	1001		BE	1.a.(1)
(2) Bank name	1002		KBC	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003		2020-12-31	1.a.(3)
(4) Reporting currency	1004		EUR	1.a.(4)
(5) Euro conversion rate	1005		1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006		2021-04-02	1.a.(6)
b. General Information provided by the reporting institution:				
(1) Reporting unit	1007		1,000,000	1.b.(1)
(2) Accounting standard	1008		IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009		2021-06-30	1.b.(3)
(4) Language of public disclosure	1010		EN	1.b.(4)
(5) Web address of public disclosure	1011		<a href="https://www.kbc.com/en/investor-relations/information-on-kb">https://www.kbc.com/en/investor-relations/information-on-kb</a>	1.b.(5)
(6) LEI code	2015		6B2PBRV1FCJDMR45RZ53	1.b.(6)

  

Size Indicator				
Section 2 - Total Exposures		GSIB	Amount	
a. Derivatives				
(1) Counterparty exposure of derivatives contracts	1012		1,772	2.a.(1)
(2) Capped notional amount of credit derivatives	1201		0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018		2,802	2.a.(3)
b. Securities financing transactions (SFTs)				
(1) Adjusted gross value of SFTs	1013		27,869	2.b.(1)
(2) Counterparty exposure of SFTs	1014		830	2.b.(2)
c. Other assets				
d. Gross notional amount of off-balance sheet items	1015		248,425	2.c.
(1) Items subject to a 0% credit conversion factor (CCF)				
(1) Items subject to a 0% CCF	1019		18,078	2.d.(1)
(2) Items subject to a 20% CCF	1022		12,740	2.d.(2)
(3) Items subject to a 50% CCF	1023		13,351	2.d.(3)
(4) Items subject to a 100% CCF	1024		9,438	2.d.(4)
e. Regulatory adjustments				
(1) Net positive fair value	1031		2,378	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))				
	1103		302,167.12	2.f.

  

Interconnectedness Indicators				
Section 3 - Intra-Financial System Assets		GSIB	Amount	
a. Funds deposited with or lent to other financial institutions				
(1) Certificates of deposit	1033		46,040	3.a.
(2) Deposits due to non-depository institutions	1034		0	3.a.(1)
(3) Loans obtained from other financial institutions	1035		2,415	3.b.
b. Unused portion of committed lines extended to other financial institutions				
c. Holdings of securities issued by other financial institutions:				
(1) Secured debt securities	1036		4,262	3.c.(1)
(2) Senior unsecured debt securities	1037		950	3.c.(2)
(3) Subordinated debt securities	1038		0	3.c.(3)
(4) Commercial paper	1039		0	3.c.(4)
(5) Equity securities	1040		707	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041		0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213		21,897	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:				
(1) Net positive fair value	1043		1,421	3.e.(1)
(2) Potential future exposure	1044		1,095	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))				
	1045		78,787	3.f.

  

Section 4 - Intra-Financial System Liabilities		GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:				
(1) Deposits due to depository institutions	1046		18,092	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047		26,375	4.a.(2)
(3) Loans obtained from other financial institutions	1105		0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048		0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions				
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	1214		0	4.c.
(1) Net negative fair value	1050		3,392	4.d.(1)
(2) Potential future exposure	1051		1,193	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))				
	1052		49,052	4.e.

  

Section 5 - Securities Outstanding		GSIB	Amount	
a. Secured debt securities				
(1) Secured debt securities	1053		7,309	5.a.
b. Senior unsecured debt securities				
(1) Senior unsecured debt securities	1054		349	5.b.
c. Subordinated debt securities				
(1) Subordinated debt securities	1055		873	5.c.
d. Commercial paper				
(1) Commercial paper	1056		0	5.d.
e. Certificates of deposit				
(1) Certificates of deposit	1057		6,618	5.e.
f. Common equity				
(1) Common equity	1058		0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.				
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059		0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)				
	1060		15,149	5.h.

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Substitutability/Financial Institution Infrastructure Indicators			
<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>			
	GSIB	Amount	
a. Australian dollars (AUD)	1061	6,150	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	15,794	6.c.
d. Swiss francs (CHF)	1064	15,852	6.d.
e. Chinese yuan (CNY)	1065	342	6.e.
f. Euros (EUR)	1066	4,703,317	6.f.
g. British pounds (GBP)	1067	43,589	6.g.
h. Hong Kong dollars (HKD)	1068	8,453	6.h.
i. Indian rupee (INR)	1069	3	6.i.
j. Japanese yen (JPY)	1070	7,203	6.j.
k. Mexican pesos (MXN)	1108	556	6.k.
l. Swedish krona (SEK)	1071	5,948	6.l.
m. United States dollars (USD)	1072	141,793	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	4,949,000	6.n.
<b>Section 7 - Assets Under Custody</b>			
	GSIB	Amount	
a. Assets under custody indicator	1074	264,130	7.a.
<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>			
	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	0	8.c.
<b>Complexity indicators</b>			
<b>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>			
	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	274,509	9.a.
b. OTC derivatives settled bilaterally	1079	268,087	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	542,596	9.c.
<b>Section 10 - Trading and Available-for-Sale Securities</b>			
	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	3,029	10.a.
b. Available-for-sale securities (AFS)	1082	5,689	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	7,420	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	622	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	676	10.e.
<b>Section 11 - Level 3 Assets</b>			
	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	1,632	11.a.
<b>Cross-Jurisdictional Activity Indicators</b>			
<b>Section 12 - Cross-Jurisdictional Claims</b>			
	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	152,612	12.a.
<b>Section 13 - Cross-Jurisdictional Liabilities</b>			
	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	54,563	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	9,131	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	63,189	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	108,621	13.c.
<b>Ancillary Data</b>			